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# INFINITE DETERMINANTS IN THE THEORY OF MATHIEU'S AND HILL'S EQUATIONS

by

WILHELM MAGNUS

CONTRACT No. AF-18(600)-367

BR-1



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Wilhelm Magnus,  
Wilhelm Magnus

Morris Kline  
Morris Kline  
Project Director

The research reported in this document has been made possible through support and sponsorship extended by the Office of Scientific Research, H.Q., Air Research and Development Command, U.S.A.F., Baltimore, Maryland, under Contract No. AF-18(600)-367. It is published for technical information only, and does not necessarily represent recommendations or conclusions of the sponsoring agency.

February, 1953



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Abstract

The existence of even or odd solutions of Mathieu's equation with period  $\pi$  or  $2\pi$  depends on the vanishing of certain infinite determinants. It is shown that these determinants can be expressed in terms of the values of the even or odd solutions at  $x = \pi/2$ , where  $x$  is the independent variable. The corresponding result for Hill's determinant (which can be expressed in terms of the values of certain solutions at  $x = \pi$ ) has long since been found. The method applied in the present report uses theorems about the order of growth of the solutions both with respect to  $x$  and the parameters. A representation of the solutions as a finite Fourier integral can also be derived by this method. We indicate how far the results can be extended to the case of more general equations of Hill's type. The periodic solutions of the inhomogeneous Mathieu equations are constructed by using an inversion formula for certain infinite matrices. The connection between Hill's equation and the construction of transparent layers is reviewed.





Introduction We shall write Mathieu's equation in the form

$$(1) \quad y'' + 4(\omega^2 + 2t \cos 2x)y = 0,$$

where  $y''$  denotes  $d^2y/dx^2$ . The most widely treated problem in the theory of this equation is the following one: Let  $t$  be real. Find the values of  $\omega$  for which there exists a solution  $y(x)$  of (1) such that either

$$(2) \quad y(x + \pi) = y(x)$$

or

$$(3) \quad y(x + 2\pi) = y(x), \quad (y(x + \pi) \neq y(x)) .$$

One method of finding a solution of (1) satisfying (2) or (3) is to satisfy (1) by an infinite series

$$(4) \quad y = \sum_{n=-\infty}^{\infty} c_n \exp(i2nx),$$

or by a corresponding series if (3) is to be satisfied. By substituting (4) into (1) we find a homogeneous system of infinitely many linear equations for the  $c_n$ . The determinant of this system - after an appropriate normalization of the coefficients in the main diagonal - is Hill's determinant, which is defined explicitly in Section II and is denoted by  $\Delta_0(\omega, t)$ . The vanishing of  $\sin^2 \pi \omega \Delta_0$  is a necessary and sufficient condition for the existence of a solution of period  $\pi$ .

Another method of dealing with the problem of periodic solution is based on Floquet's theorem. Using the fact that the coefficient of  $y$  in (1) is an even continuous function of  $x$  with period  $\pi$ , one arrives at the following result:

Let  $y_1(x)$  be the solution of (1) defined by  $y_1(0) = 1$ ,  $y_1'(0) = 0$  and let  $y_2'(x)$  be the solution defined by  $y_2(0) = 0$ ,  $y_2'(0) = 1$ . Then (1) has a solution satisfying (2) if and only if

$$(5) \quad y_1(\pi) = 1$$

and a solution satisfying (3) if and only if

$$(6) \quad y_1(\pi) = -1 .$$

The connection with the methods based on Hill's determinant is established by the well-known relation

$$(7) \quad y_1(\pi) = 1 - 2 \Delta_0 \sin^2 \pi \omega.$$

Recently Schaeffe [10] has stressed the point that for any differential equation

$$(8) \quad y'' + q(x)y = 0,$$

in which  $q(x)$  is continuous for all  $x$  and

$$(9) \quad q(x) = q(-x), \quad q(x+\pi) = q(x),$$

the following elementary result holds: Let  $y_1(x)$  and  $y_2(x)$  be the normalized solutions of (8) which are defined as above. Then (8) has

$$(10) \quad \begin{array}{ll} \text{an even solution of period } \pi & \text{if and only if } y_1'(\frac{\pi}{2}) = 0 \\ \text{an odd solution of period } \pi & " \quad y_2(\frac{\pi}{2}) = 0 \\ \text{an even solution of period } 2\pi & " \quad y_1(\frac{\pi}{2}) = 0 \\ \text{an odd solution of period } 2\pi & " \quad y_2'(\frac{\pi}{2}) = 0. \end{array}$$

The statements in (10) express the periodic boundary conditions in terms of an ordinary boundary value problem for the interval  $(0, \pi/2)$ . Also, they show that the conditions expressed by (2) or (3) can be split into two independent conditions. This becomes obvious from the formulas

$$(11) \quad \begin{aligned} y_1(\pi) - 1 &= y_1'(\frac{\pi}{2}) y_2(\frac{\pi}{2}) \\ y_1(\pi) + 1 &= y_1(\frac{\pi}{2}) y_2'(\frac{\pi}{2}) \end{aligned}$$

(which, again, are of an elementary nature).

In the case of Mathieu's equation (1), the investigation of the four possibilities listed under (10) is a standard feature of the theory. Frequently, the problem of finding, for example, an even solution of period  $\pi$ , has been treated by using infinite determinants. If such a solution exists it can be expanded in a series

$$(12) \quad y(x) = \sum_{r=0}^{\infty} g_r \cos 2r x$$

On substituting (12) into (1) we find again that a certain infinite determinant must vanish. We write the resulting condition in the form

$$(13) \quad -2\omega \sin \pi \omega C_+ = 0,$$

where  $C_+$  is an infinite determinant which is given explicitly in equation (20) of Section II. Corresponding to the three other cases listed in (10), three more infinite determinants are defined in Section II; they are denoted by  $S_+$ ,  $C_-$ , and  $S_-$ .

This is the point at which the investigations of this report stand. It is proved directly, from an inspection of the infinite determinants  $C_+$ ,  $S_+$ , that

$$(14) \quad \begin{cases} (\sin^2 \pi \omega) \Delta_0 = (2\omega \sin \pi \omega) C_+ \frac{\sin \pi \omega}{2\omega} S_+ \\ (\sin^2 \pi \omega) \Delta_0 - 1 = (\cos^2 \pi \omega) C_- S_- \end{cases}$$

(see theorem 2 in Section II). As a consequence, four analogues of (7) can be proved; one of these, for instance, is

$$(15) \quad - (2\omega \sin \pi \omega) C_+ = y_1^1\left(\frac{\pi}{2}\right).$$

(theorem 3, Section IV).

Another result which can be obtained from the particular nature of the determinants  $C_+$ , . . . , is an approach to the inhomogeneous Mathieu equation whose right-hand side has a period  $\pi$ . It is shown in Section I how the method of infinitely many linear equations can be used for the construction of a periodic solution of the inhomogeneous equation in the case where the homogeneous equation does not have such a solution.

The explicit form of  $C_+$  and the general observations of Section I about the determinants of this type reveal that the left-hand side of (13) is an analytic function of  $\omega$  which can be written as a sum having the form

$$-2\omega \sin \pi \omega + \sum_{n=-\infty}^{+\infty} s_n \frac{\sin \pi \omega}{\omega + n}.$$

Consequently it is to be expected that  $-2\omega \sin \pi \omega (C_+ - 1)$  can be written in the form of a finite Fourier integral, since

$$\frac{\sin \pi \omega}{\omega + n} = (-1)^n \int_{-\pi/2}^{\pi/2} e^{2i\omega\phi} e^{2in\phi} d\phi .$$

Because of (15) one may expect that in general, for any value of  $x$  and any solution of  $y(x)$  of (1) or its first derivative, a similar representation will be possible if certain initial terms are first subtracted from  $y(x)$ . That this is indeed the case is stated in Section V, theorem 4. This theorem may be described as a Fourier representation of the solutions of (1) with respect to the parameter  $\omega$ .

Finally, in Section II we prove the well-known theorem about the mutually exclusive nature of the four conditions (10), using the infinite determinants  $C_+$ ,  $S_+$ , ... . This theorem is the negative aspect (in the case of Mathieu's equation) of the problem of finding equations of Hill's type (8) which have two linearly independent solutions of the same period. In section VII, the connection between this problem and the problem of constructing "transparent" media is summarized and reviewed.

Section VI indicates the possibilities for generalizing the results. The results obtained for Mathieu's equation could be proved completely for Hill's equation (8) as well if the analogue of (14) could be proved. Without that only some results, including theorem 4, can be generalized.

The methods used in this report are based upon theorems about functions of a given order of growth. This approach to the theory of Hill's equation is due to Schaefer.

I wish to thank Professor J. Keller and Dr. C. J. Bouwkamp for their valuable help in preparing this report. I am indebted to Professor Keller for the method of Section I for the inversion of certain infinite matrices. Dr. Bouwkamp called my attention to several papers on Mathieu functions and Hill's equations and gave me his unpublished results which are mentioned in Section VII.

# I. On a Special Class of Infinite Matrices and Determinants

We shall consider matrices of the following type: The elements in the main diagonal are equal to unity, and the only other elements which may be different from zero are those in the diagonals adjacent to the main diagonal. The most general matrix of this type can be indicated by

$$(1) \quad \begin{array}{cccccccc} \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & 1 & p_{-3} & 0 & 0 & 0 & 0 & 0 \\ \cdot & q_{-3} & 1 & p_{-2} & 0 & 0 & 0 & 0 \\ \cdot & 0 & q_{-2} & 1 & p_{-1} & 0 & 0 & 0 \\ \cdot & 0 & 0 & q_{-1} & 1 & p_0 & 0 & 0 \\ \cdot & 0 & 0 & 0 & q_0 & 1 & p_1 & 0 \\ \cdot & 0 & 0 & 0 & 0 & q_1 & 1 & p_2 \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{array}$$

We will denote this matrix by  ${}_{+\infty}^{-\infty}M(p_v, q_v)$  and its determinant (if it exists in the sense explained below) by  ${}_{+\infty}^{-\infty}D(p_v, q_v)$ ; the subscript  $+\infty$  and the superscript  $-\infty$  denote the range of rows and columns or the range of values of  $v$  which defines the set of parameters  $p_v, q_v$ .

Similarly, we shall denote the infinite matrix

$$(2) \quad \begin{array}{cccc} 1 & p_0 & 0 & 0 \\ q_0 & 1 & p_1 & 0 \\ 0 & q_1 & 1 & p_2 \\ \cdot & \cdot & \cdot & \cdot \end{array}$$

by  ${}^0M(p_v, q_v)$ ; this means that the matrix is infinite only in the direction of increasing subscripts denoting rows and columns.

If the rows containing  $p_{v_1}, p_{v_2}, p_{v_3} \dots$  and the columns containing  $q_{\mu_1}, q_{\mu_2}, q_{\mu_3}, \dots$  are taken out of  $M$ , the remaining matrix will be denoted by

$$M_{v_1, \mu_1; v_2, \mu_2; v_3, \mu_3, \dots}$$

and the corresponding notation will be used for determinants and their sub-determinants.

Definition of a determinant of an infinite matrix. Let  $M$  be an infinite matrix and let  $\Delta_1, \Delta_2, \Delta_3, \dots$  be a sequence of finite determinants formed from the elements of  $M$  (in the arrangement in which they occur in  $M$ ). These determinants are such that

- (I) The main diagonal of each  $\Delta_\ell$  ( $\ell = 1, 2, 3, \dots$ ) is part of the main diagonal of  $M$
- (II) Every element of  $M$  appears in a  $\Delta_\ell$  and every  $\Delta_\ell$  is a subdeterminant of  $\Delta_{\ell+1}$ , and
- (III)  $\lim_{\ell \rightarrow \infty} \Delta_\ell = D$  exists.

Then, if  $D$  is independent of the particular choice of the sequence  $\Delta_\ell$ , we shall call  $D$  the value of the determinant of  $M$ . We have:

Lemma 1. Let

$$(3) \quad w_v = p_v q_v.$$

Then the determinant  $D$  of a matrix  $M$  of type (1) or (2) exists if

$$\sum |w_v|$$

converges, where the sum is taken over all values of  $v$  from  $-\infty$  to  $+\infty$  or (in the case of a  ${}^0_\infty M$ ) from 0 to  $\infty$ . The value of  $D$  depends only on the  $w_v$  and not on the  $p_v, q_v$  themselves.

We may prove this lemma by observing that a finite subdeterminant, say  ${}^0_n D$ , can be shown to be

$$(4) \quad {}^0_n D = 1 + \sum_0^n w_v + \sum^* w_{v_1} w_{v_2} + \sum_{v_1, v_2, v_3}^* w_{v_1} w_{v_2} w_{v_3} + \dots,$$

where the sums are taken over  $v, v_1, v_2, v_3, \dots$  and where the asterisk implies that all those terms which involve a product  $w_{v_i} w_{v_{i+1}}$  of two consecutive factors  $w_v$  should be left out of the sum. It follows that the infinite product

$$(5) \quad \prod_v (1 + |w_v|)$$

majorizes the sum of the absolute values of the terms in (4). Then the convergence of an infinite product of type (5) can be proven, using the well-known convergence test, and this proves lemma 1.

Using the formula for the expansion of a determinant in terms of subdeterminants belonging to the elements of a fixed row, we derive easily the

Recurrence relations:

$$(6) \quad {}^{-\infty}_{\infty} D = \begin{pmatrix} -\infty \\ -1 \end{pmatrix} \begin{pmatrix} 2 \\ \infty \end{pmatrix} D - w_0 \begin{pmatrix} -\infty \\ -2 \end{pmatrix} \begin{pmatrix} 2 \\ \infty \end{pmatrix} D - w_1 \begin{pmatrix} -\infty \\ -1 \end{pmatrix} \begin{pmatrix} 3 \\ \infty \end{pmatrix} D,$$

$$(6') \quad {}^{-\infty}_{\infty} D = \begin{pmatrix} -\infty \\ -2 \end{pmatrix} \begin{pmatrix} 1 \\ \infty \end{pmatrix} D - w_{-1} \begin{pmatrix} -\infty \\ -3 \end{pmatrix} \begin{pmatrix} 1 \\ \infty \end{pmatrix} D - w_0 \begin{pmatrix} -\infty \\ -2 \end{pmatrix} \begin{pmatrix} 2 \\ \infty \end{pmatrix} D,$$

$$(7) \quad {}^0_{\infty} D = {}^0_{\infty} D_{1,1} - w_0 {}^0_{\infty} D_{1,1;2,2} \equiv {}^1_{\infty} D - w_0 {}^2_{\infty} D,$$

$$(8) \quad {}^0_{\infty} D = \lim_{n \rightarrow \infty} z_n$$

where  $z_n$  is defined by the recurrence relation

$$(9) \quad z_{n+1} = z_n - w_n z_{n-1}, \quad (z_{-2} = 0, z_{-1} = 1, z_0 = 1, n = 0, 1, 2, \dots).$$

Here  $z_{r-1}$  is actually the determinant whose elements are those elements in

${}^0_{\infty} D$  which appear both in the first  $n$  rows and in the first  $n$  columns.

Now we shall try to find a formal inverse  $M^{-1}$  of a matrix  $M = \begin{smallmatrix} 0 \\ \infty \end{smallmatrix} M$  of type (2). For this purpose we shall use a method found by Professor J. Keller. Let  $Y, X$  denote the infinite matrices indicated by

$$(10) \quad \begin{array}{cccccc} 1 & 0 & 0 & 0 & . & \\ y_0 & 1 & 0 & 0 & . & \\ 0 & y_1 & 1 & 0 & . & \\ 0 & 0 & y_2 & 1 & . & \end{array} = Y, \quad \begin{array}{cccccc} 1 & x_0 & 0 & 0 & . . . & \\ 0 & 1 & x_1 & 0 & . . . & \\ 0 & 0 & 1 & x_2 & . . . & \\ 0 & 0 & 0 & 1 & . . . & \end{array} = X.$$

Then a formal multiplication of these matrices gives

$$(11) \quad YX = \begin{array}{cccccc} 1 & x_0 & 0 & 0 & 0 & . . . . \\ y_0 & 1+y_0x_0 & x_1 & 0 & 0 & . . . . \\ 0 & y_1 & 1+y_1x_1 & x_2 & 0 & . . . . \\ 0 & 0 & y_2 & 1+y_2x_2 & x_3 & . . . . \\ 0 & 0 & 0 & y_3 & 1+y_3x_3 & . . . . \end{array}$$

Multiplying  $YX$  from the left by a diagonal matrix  $E$  with elements  $e_0, e_1, e_2, \dots$  in the main diagonal, and postulating that  $EYX$  shall be equal to  $M$ , we find the relations

$$(12) \quad \left\{ \begin{array}{l} e_0 = 1, \quad e_0 x_0 = p_0 \\ e_1 y_0 = q_0, \quad e_1(1+x_0 y_0) = 1, \quad e_1 x_1 = p_1 \\ \text{-----} \\ e_{n+1} y_n = q_n, \quad e_{n+1}(1+y_n x_n) = 1, \quad e_{n+1} x_{n+1} = p_{n+1} \end{array} \right.$$

We derive from (12) :

$$(13) \quad y_n = q_n / e_{n+1}, \quad x_{n+1} = p_{n+1} / e_{n+1},$$

$$(14) \quad e_{n+1} = 1 - w_n / e_n = 1 - x_n q_n.$$



Since  $e_0 = 1$  and  $e_1 = 1 - w_0$  we find for  $e_{n+1}$  the continued fraction

$$(15) \quad e_{n+1} = 1 - \frac{w_n}{1 - \frac{w_{n-1}}{1 - \frac{w_{n-2}}{\dots - \frac{w_1}{1 - w_0}}}}$$

From (15) we see that  $y_n$  and  $x_{n+1}$  are determined completely by (13), provided that none of the  $e_n$  equals zero. We can now find a formal inverse of  $M$  by observing that

$$(16) \quad X^{-1} = \begin{pmatrix} 1 & -x_0 & x_0 x_1 & -x_0 x_1 x_2 & x_0 x_1 x_2 x_3 & \dots & \dots \\ 0 & 1 & -x_1 & +x_1 x_2 & -x_1 x_2 x_3 & \dots & \dots \\ 0 & 0 & 1 & -x_2 & x_2 x_3 & \dots & \dots \\ 0 & 0 & 0 & 1 & -x_3 & \dots & \dots \\ 0 & 0 & 0 & 0 & 1 & \dots & \dots \end{pmatrix}$$

We summarize the result by stating

Lemma 2. Let  $e_n$  be defined by (15) or by  $e_n = z_n / z_{n-1}$  where  $z_n$  is defined by (9). Assume that  $\lim_{n \rightarrow \infty} z_n$  exists and is different from zero. Let

$$(17) \quad C_n = 1 + \frac{w_n}{e_n e_{n+1}} + \frac{w_n w_{n+1}}{e_n e_{n+1} e_{n+2}} + \frac{w_n w_{n+1} w_{n+2}}{e_n e_{n+1} e_{n+2} e_{n+3}} + \dots,$$

or, recursively, let

$$(18) \quad a_{n+1} = \frac{(C_n - 1) z_n z_{n+1}}{w_n z_{n-1} z_n}.$$

For  $n, m = 0, 1, 2, \dots$  let

$$(19) \quad \begin{aligned} A_m &= (p_0 p_1 \dots p_m) / z_m, \quad A_{-1} = 1 \\ B_m &= (q_0 q_1 \dots q_m) / z_{m+1}, \quad B_{-1} = 0. \end{aligned}$$

Finally, let us assume that all of the  $e_n$  are different from zero. Now, consider the matrix  $M$  given by (2), i.e.,

$$(20) \quad M = (\mu_{n,m}) \quad (n, m = 0, 1, 2, \dots)$$

The inverse of this matrix can be written in the form

$$(21) \quad M^{-1} = (\mu_{n,m}^*) ,$$

where

$$(22) \quad \mu_{n,m}^* = C_n / e_n$$

and, for  $\ell = 1, 2, \dots$ ,

$$(23) \quad \begin{aligned} \mu_{n, n+\ell}^* &= (-1)^\ell C_{n+\ell} A_{n+\ell-1} / (A_{n-1} e_{n+\ell}) \\ \mu_{n+\ell, n}^* &= (-1)^\ell C_{n+\ell} B_{n+\ell-1} / (B_{n-1} e_n) . \end{aligned}$$

If one of the  $e_n$  (or  $z_n$ ) vanishes, these formulas become meaningless and have to be replaced by more complicated ones. Since it is easy to show that the sum of the squares of the moduli of the elements in  $X^{-1} - \underline{I}$  and  $Y^{-1} - \underline{I}$  converge ( $\underline{I}$  denotes the identity), we can conclude that  $M^{-1}$  is a bounded matrix if  $\lim_{n \rightarrow \infty} z_n$  exists and is different from zero and if  $\sum |w_n|$  is finite.

We also mention the following fact, which is proved easily:

Lemma 3. If in the matrix  $M$  one element in the main diagonal, say  $\mu_{kk}$ , is replaced by zero,  $M^{-1}$  still exists and can be expressed in the manner of Lemma 2 if we determine  $e_k, x_k, y_{k-1}$  by the relations

$$(24) \quad \begin{aligned} y_{k-1} &= -1/x_{k-1} = -e_{k-1}/p_{k-1} \\ e_k &= q_{k-1}/y_{k-1} = -w_{k-1}/e_{k-1} \\ x_k &= p_k/e_k = -p_k e_{k-1}/w_{k-1} . \end{aligned}$$

Here we assume that  $w_{k-1} = p_{k-1} q_{k-1} \neq 0$ , and that the assumptions stated in lemma 2 still hold. For all values of  $n \neq k$ , the  $y_{n-1}$ ,  $e_n$ ,  $x_n$  have to be determined as before.

We can use the results of this section to find a periodic solution of the inhomogeneous Mathieu equation

$$(25) \quad y'' + 4(\omega^2 + 2t \cos 2x)y = f(x),$$

where  $f(x)$  is, for instance, an even function having period  $\pi$  and having a continuous first derivative. We shall expect (25) to have a uniquely determined even solution  $z(x)$  whose period is  $\pi$ , if the homogeneous equation

$$(26) \quad y'' + 4(\omega^2 + 2t \cos 2x)y = 0$$

does not have such a solution. We can find  $z(x)$  by putting

$$(27) \quad z(x) = \sum_{n=0}^{\infty} \xi_n \cos 2nx$$

$$(28) \quad f(x) = \sum_{n=0}^{\infty} b_n \cos 2nx.$$

Then we find the following equations for the  $\xi_n$ :

$$(29) \quad \begin{aligned} -\omega^2 \xi_0 - t \xi_1 &= -b_0 \\ -2t \xi_0 + (1-\omega^2) \xi_1 - t \xi_2 &= -b_1 / 1^2 \\ -t \xi_1 / 2^2 + (1 - \frac{\omega^2}{2}) \xi_2 - t \xi_3 / 2^2 &= -b_2 / 2^2 \\ \vdots &\vdots \end{aligned}$$

The determinant of the linear equations is exactly

$$- \frac{\omega}{\pi} (\sin \pi \omega) C_+,$$

where  $C_+$  is defined by (II.20). The vanishing of  $\omega \sin \pi \omega C_+$  is a necessary and sufficient condition for the existence of an even solution of period  $\pi$  of equation (2.b). If no such solution exists, we can apply the results of this section to the system (29), and if none of the quantities  $e_n$  vanishes, it is not difficult to verify that the solution of (29) for the  $\xi_n$  is such that  $z(x)$  has a continuous second derivative.

## II. Infinite Determinants Related to Periodic Solutions of Mathieu's Equation

We shall write Mathieu's equation in the form

$$(1) \quad y'' + 4(\omega^2 + 2t \cos 2x) y = 0$$

and we shall state the conditions under which, for a given  $\alpha$ ,  $y \exp(-2iax)$  is a periodic function having period  $\pi$  for at least one solution  $y$  of (1). The customary form of (1) is

$$(2) \quad y'' + (a - 2q \cos 2x) y = 0,$$

and  $2\alpha$  is usually denoted by  $\mu$ .

If  $\alpha = m/n$ , where  $m, n$  are co-prime integers, and if  $y \exp(-2iax)$  is periodic and has the period  $\pi$ , then  $y$  itself is periodic and has the period  $n\pi$ . It is known (and will be proved again here) that for  $n = 1, 2$ , there do not exist two linearly independent solutions of (1) both of which have the period  $n\pi$ . If  $n > 2$ , however, there will be two such solutions for appropriately chosen values of  $\omega$  and  $t$ .

It is well-known that for given values of  $\omega, t$  the value of  $a$  can be computed from either (4) or (15).

Let  $y_1, y_2$  denote the solutions of (1) which satisfy the initial conditions

$$(3) \quad \begin{aligned} y_1(0) &= 1, & y_1'(0) &= 0 \\ y_2(0) &= 0, & y_2'(0) &= 1. \end{aligned}$$

Then

$$(4) \quad \cos 2\pi \alpha = y_1(\pi; \omega, t),$$

where we mention the parameters  $\omega, t$  explicitly in the function  $y_1(x; \omega, t)$ .

Since  $\exp 2\pi i \alpha$ , rather than  $\alpha$  itself, describes the behavior of  $y$ , we may restrict  $\alpha$  in such a way that

$$(5) \quad 0 \leq \operatorname{Re} \alpha < 1.$$

Then (4) gives two possible values for  $\alpha$  if the right-hand side of the equation is known, since if  $\alpha$  is a solution of (4) satisfying (5), then  $1 - \alpha$  is also such a solution. However, if  $\alpha = \frac{1}{2}$  or  $\alpha = 0$  there will be only one value of  $\alpha$  satisfying (4) and (5). It is known that for every  $\alpha$  satisfying (4), (5), there actually exists a solution  $y$  of (1) such that  $y(x+\pi) = \exp(2\pi i \alpha) y(x)$ . We shall prove now:

Lemma 4. Let  $\alpha$  be a solution of (4), (5) and let  $\alpha$  be different from zero and from  $1/2$ . Let  $y, z$  be solutions of (1) such that

$$y(x+\pi) = e^{2\pi i \alpha} y(x), \quad z(x+\pi) = e^{2\pi i (1-\alpha)} z(x).$$

Then  $y(x)$  and  $z(x)$  are linearly dependent. Proof: If  $y$  and  $z$  are linearly dependent we may assume that  $y = \rho z$ , where  $\rho \neq 0$  is a constant. This gives

$$y(x+\pi) = e^{2\pi i \alpha} y(x) = \rho z(x+\pi) = \rho e^{-2\pi i \alpha} z(x).$$

Therefore

$$y(x) = \rho z(x) = \rho e^{-4\pi i \alpha} z(x).$$

This implies that  $\exp(4\pi i \alpha) = 1$  and therefore that either  $\alpha = 0$  or  $\alpha = \frac{1}{2}$ , which contradicts our assumption.

As an immediate consequence of lemma 4 we have:

Theorem 1. If Mathieu's equation (1) has a periodic solution with a period  $n\pi$ ,  $n > 2$ , all of its solutions have this period.

The possibility that all solutions of (1) may be periodic has been mentioned by Hille [2]. For even values of  $n$ , the existence of two solutions of period  $n$  for appropriate values of  $\omega$  and  $t$  was proved by Foote [9]. Since it is known\* that (4) can be satisfied for any real value of  $\alpha$  and infinitely many pairs of values of  $\omega$  and  $t$ , Theorem I provides examples for "transparent media", i.e., for the Ramsauer effect, in which a plane wave passes through a finite layer of a refracting medium without reflection.

\*  $y_1(n, \omega, t) = \cos 2\pi \alpha$  is a continuous function of  $\omega$  and  $t$ . This follows directly from Picard's method of solving a differential equations by iteration. The general theory of Mathieu's equation shows (see e.g. McLachlan [5]) that  $y_1(n, \omega, t)$  is real for real values of  $t$  and  $\omega$  and that for a fixed  $t$  it takes on the values  $+1$  and  $-1$  infinitely many times for real values of  $\omega$ . Therefore,  $\cos 2\pi \alpha$  takes on energy values between  $+1$  and  $-1$  infinitely many times.

For a more detailed account of this matter see Section VII.

The following statements about solutions of (1) which are periodic and have the period  $\pi$  or  $2\pi$  are standard results in the theory of Mathieu functions.

I. A solution which has the period  $\pi$  is either even or odd and can be represented in one of the following two ways:

$$(6) \quad ce_+(x) = \sum_{r=0}^{\infty} A_{2r} \cos 2rx, \quad se_+(x) = \sum_{r=1}^{\infty} B_{2r} \sin 2rx.$$

II. A solution which has the period  $2\pi$  but not the period  $\pi$  is either even or odd and can be represented in one of the following two ways:

$$(7) \quad ce_-(x) = \sum_{r=0}^{\infty} A_{2r+1} \cos (2r+1)x, \quad se_-(x) = \sum_{r=0}^{\infty} B_{2r+1} \sin (2r+1)x.$$

III. If for a certain pair of values of  $\omega$  and  $t$  there exists a periodic solution of (1) which is of type (6) or (7), the multiples of this solution are the only periodic solutions of (1).

We shall now prove I, II and III by using infinite determinants.

Assuming that (1) has a solution of the type

$$(8) \quad y = e^{2iax} \sum_{m=-\infty}^{+\infty} c_m e^{2imx},$$

to which two term-by-term differentiations can be applied, the  $c_m$  have to satisfy the equations

$$(9) \quad 4t c_{m-1} + 4[\omega^2 - (m+\alpha)^2] c_m + 4 + 4t c_{m+1} = 0.$$

$$(m = 0, \pm 1, \pm 2, \dots)$$

Dividing (9) by  $4(\omega^2 - m^2)$ , the determinant of the resulting system of linear equations

$$(10) \quad \frac{t}{\omega^2 - m^2} c_{m-1} + \frac{\omega^2 - (m-\alpha)^2}{\omega^2 - m^2} c_m + \frac{t}{\omega^2 - m^2} c_{m+1} = 0$$

exists and shall be denoted by

$$(11) \quad \Delta(\alpha; \omega, t).$$

We write

$$(12) \quad \Delta_0(\omega, t) = \Delta(0; \omega, t),$$

and then there exists the relation (see for instance Whittaker and Watson [14])

$$(13) \quad \Delta(a; \omega, t) = \Delta_0(\omega, t) - \left( \frac{\sin na}{\sin n\omega} \right)^2.$$

Here  $\Delta_0(\omega, t)$  can be written as a determinant  ${}^{-\infty}M(p_\nu, q_\nu)$  of type (I.1);

$$(14) \quad p_\nu = q_{\nu-1} = \frac{t}{m^2 - \omega^2}.$$

A necessary and sufficient condition for the existence of a solution of (1) of type (8) which can be differentiated twice term by term is the vanishing of  $\sin^2 n\omega \Delta(a, \omega, t)$ . Therefore we obtain from (4) and (13):

$$(15) \quad \cos 2n\alpha = y_1(n, \omega, t) = 1 - 2 \Delta_0(\omega, t) \sin^2 n\omega.$$

If (1) has a periodic solution  $ce_+(x)$  of the type (6), the  $A_{2r}$  must satisfy the set of linear equations

$$(16) \quad \begin{aligned} 4\omega^2 A_0 + 4t A_2 &= 0 \\ 8t A_0 + 4(\omega^2 - 1) A_2 + 4t A_4 &= 0 \\ 4t A_{2r-2} + 4(\omega^2 - r^2) A_{2r} + 4t A_{2r+2} &= 0, \\ (r = 2, 3, 4, \dots). \end{aligned}$$

Similarly, the existence of periodic solutions of the type  $se_+, ce_-, se_-$  leads to the following systems of linear equations:

$$(17) \quad \begin{aligned} 4(\omega^2 - 1) B_2 + 4t B_4 &= 0, \\ 4t B_{2r-2} + 4(\omega^2 - r^2) B_{2r} + 4t B_{2r+2} &= 0, \\ (r = 2, 3, 4, \dots); \end{aligned}$$

$$\begin{aligned}
 (18) \quad & 4 \left\{ \omega^2 - \left(\frac{1}{2}\right)^2 \right\} A_1 + 4t A_3 = 0, \\
 & 4t A_{2r-1} + 4 \left[ \omega^2 - \left(r + \frac{1}{2}\right)^2 \right] A_{2r+1} + 4t A_{2r+3} = 0, \\
 & (r = 1, 2, 3, \dots);
 \end{aligned}$$

$$\begin{aligned}
 (19) \quad & 4 \left\{ \omega^2 - \left(\frac{1}{2}\right)^2 \right\} B_1 + 4t B_3 = 0, \\
 & 4t B_{2r-1} + 4 \left[ \omega^2 - \left(r + \frac{1}{2}\right)^2 \right] B_{2r+1} + 4t B_{2r+3} = 0, \\
 & (r = 1, 2, 3, \dots).
 \end{aligned}$$

If we divide the equations (16), (17), (18), (19) by certain factors in such a manner that the matrix of the resulting system of linear equations becomes the unit matrix for  $t = 0$ , we arrive at the following infinite determinants

$$(20) \quad C_+ = \begin{vmatrix} 1 & t/\omega^2 & 0 & 0 & \dots \\ \frac{2t}{\omega^2-1} & 1 & \frac{t}{\omega^2-1} & 0 & \dots \\ 0 & \frac{t}{\omega^2-2^2} & 1 & \frac{t}{\omega^2-2^2} & \dots \\ 0 & 0 & \frac{t}{\omega^2-3^2} & 1 & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{vmatrix}$$

$$(21) \quad S_+ = \begin{vmatrix} 1 & \frac{t}{\omega^2-1^2} & 0 & 0 & \dots \\ \frac{t}{\omega^2-2^2} & 1 & \frac{t}{\omega^2-2^2} & 0 & \dots \\ 0 & \frac{t}{\omega^2-3^2} & 1 & \frac{t}{\omega^2-3^2} & \dots \\ 0 & 0 & \frac{t}{\omega^2-4^2} & 1 & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{vmatrix}$$



$$(22) \quad C_- = \begin{vmatrix} 1 + \frac{t}{\omega^2 - (\frac{1}{2})^2} & , & \frac{t}{\omega^2 - (\frac{1}{2})^2} & , & 0 & , & 0 & , & \dots \\ \frac{t}{\omega^2 - (\frac{3}{2})^2} & , & 1 & , & \frac{t}{\omega^2 - (\frac{3}{2})^2} & , & 0 & , & \dots \\ 0 & , & \frac{t}{\omega^2 - (\frac{5}{2})^2} & , & 1 & , & \frac{t}{\omega^2 - (\frac{5}{2})^2} & , & \dots \\ 0 & , & 0 & , & \frac{t}{\omega^2 - (\frac{7}{2})^2} & , & 1 & , & \dots \end{vmatrix}$$


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$$(23) \quad S_- = \begin{vmatrix} 1 - \frac{t}{\omega^2 - (\frac{1}{2})^2} & , & \frac{t}{\omega^2 - (\frac{1}{2})^2} & , & 0 & , & 0 & , & \dots \\ \frac{t}{\omega^2 - (\frac{3}{2})^2} & , & 1 & , & \frac{t}{\omega^2 - (\frac{3}{2})^2} & , & 0 & , & \dots \\ 0 & , & \frac{t}{\omega^2 - (\frac{5}{2})^2} & , & 1 & , & \frac{t}{\omega^2 - (\frac{5}{2})^2} & , & \dots \\ 0 & , & 0 & , & \frac{t}{\omega^2 - (\frac{7}{2})^2} & , & 1 & , & \dots \end{vmatrix}$$


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Of these determinants,  $C_+$  and  $S_+$  are of the type  $\begin{smallmatrix} 0 \\ \infty \end{smallmatrix} D$  of Section I, and  $C_-$  and  $S_-$  differ from this type only in the first element of the main diagonal.

We shall now prove:

Theorem 2.

$$(24) \quad \sin^2 \pi \omega \Delta_0(\omega, t) = (\sin \pi \omega C_+) (\sin \pi \omega S_+)$$

$$(25) \quad \sin^2 \pi \omega [\Delta_0(\omega, t)] - 1 = \sin^2 \pi \omega [\Delta(\frac{1}{2}; \omega, t)] = -\cos^2 \pi \omega C_- S_-.$$

If  $t$  is a fixed number different from zero, no more than one of the functions

$$(\sin \pi \omega) C_+, (\sin \pi \omega) S_+, (\cos \pi \omega) C_-, (\cos \pi \omega) S_-$$

vanish for any given value of  $\omega$ . Equation (24) establishes the well-known fact that the condition  $\sin^2 \pi \omega \Delta_0(\omega, t) = 0$  for the existence of a solution of period  $\pi$  is satisfied if and only if one of the conditions  $(\sin \pi \omega) C_+ = 0$  or  $(\sin \pi \omega) S_+ = 0$  is satisfied, that is, if a solution  $ce_+$  or  $se_+$  exists. Equation (25) establishes the corresponding fact for the solutions of period  $2\pi$ . However, (24) and (25) state more than this: they establish a factorization of an entire function (namely  $\sin^2 \pi \omega \Delta_0(\omega, t)$ ) into the product of two other entire functions. We can derive (22) from the recurrence formulas (I.6), (I.7). We shall use the notations of Section I and in particular we shall denote subdeterminants by double subscripts. Then, if we put

$$(26) \quad p_{-v} = p_v = t/(\omega^2 - v^2), \quad q_v = p_{v+1}, \quad w_v = p_v q_v,$$

remembering that  $p_{-v} = p_v$ ,  $w_{-v} = w_{v-1}$ , we find that the subdeterminant of

$\Delta_0(\omega, t)$  which corresponds to  $\begin{smallmatrix} -\infty \\ -1 \end{smallmatrix} D$  in (I.6) would be  $C_+$  if in the first column of  $C_+$  we substitute  $t/(\omega^2 - 1)$  for  $2t(\omega^2 - 1)$ . Since (I.7) gives

$$(27) \quad \begin{aligned} C_+ &= S_+ - 2w_0 S_{+,1,1} \\ S_+ &= S_{+,1,1} - w_1 S_{+,1,1;2,2} \end{aligned}$$

we find from (I.6) that

$$\begin{aligned} (28) \quad \Delta_0(\omega, t) &= (S_+ - w_0 S_{+,1,1}) (S_{+,1,1} - w_1 S_{+,1,1;2,2}) - w_0 S_+ S_{+,1,1} \\ &= S_+ (S_+ - 2w_0 S_{+,1,1}) = S_+ C_+, \end{aligned}$$

which proves (24). To prove (25) we observe first that

$$(29) \quad \left\{ \frac{\sin n\omega}{\cos n\omega} \right\}^2 = - \prod_{n=-\infty}^{+\infty} \frac{\omega^2 - n^2}{\omega^2 - (n + \frac{1}{2})^2}$$

if the product is defined as

$$\lim_{N \rightarrow \infty} \prod_{n=-N}^{+N} .$$

Multiplying equation (10) (for  $\alpha = \frac{1}{2}$ ) by  $(\omega^2 - m^2)/(\omega^2 - (m + \frac{1}{2})^2)$ , we find from (29) that

$$(30) \quad \Delta^* = t q^2 \pi \omega \Delta(\frac{1}{2}; \omega, t)$$

is an infinite determinant of type (I.1) if we specify

$$(31) \quad p_v = t / \left[ \omega^2 - (v + \frac{1}{2})^2 \right], \quad q_v = p_{v-1}; \quad w_v = p_v q_v .$$

We then have

$$(32) \quad p_{-v} = p_{v-1}, \quad q_{-v} = p_{v-2}, \quad w_{-1} = p_0^2 .$$

Defining the determinant T by

$$(33) \quad T = \begin{vmatrix} 1 & p_0 & 0 & 0 & 0 \\ p_1 & 1 & p_1 & 0 & 0 \\ 0 & p_2 & 1 & p_2 & 0 \\ 0 & 0 & p_3 & 1 & p_3 \\ - & - & - & - & - \end{vmatrix} ,$$

where the  $p_v$  are given by (31), we find that

$$(34) \quad S_- = T - p_0 T_{1,1}, \quad C_- = T + p_0 T_{1,1} .$$

On the other hand, if we substitute  $\Delta^*$  for  ${}^{-\infty}D$  in (I.6') we obtain

$$(35) \quad {}^{-\infty}D = T, \quad {}^{-\infty}D = T_{1,1}, \quad {}^1D = T_{1,1}, \quad {}^2D = T_{1,1;2,2}$$

and therefore, from (I.6), (I.7), and (32) :

$$(36) \quad \begin{aligned} \Delta^* &= T T_{1,1} - p_0^2 T_{1,1}^2 - w_0 T T_{1,1;2,2} \\ &= T(T_{1,1} - w_0 T_{1,1;2,2}) - p_0^2 T_{1,1}^2 \\ &= T^2 - p_0^2 T_{1,1}^2 = S_- C_- . \end{aligned}$$

This proves equation (25) of Theorem 2.

To prove the statement of Theorem 2 about the non-existence of common zeros of the four functions  $(\sin \pi \omega) C_+$ , etc., we observe first that (24) and (25) exclude the possibility of  $(\sin \pi \omega) C_+$  or  $(\sin \pi \omega) C_-$  having a zero in common with  $(\cos \pi \omega) C_-$  or  $(\cos \pi \omega) S_-$ . The fact that  $S_+$  and  $C_+$  cannot have a zero in common unless  $t = 0$  can be derived from (27) as follows: If  $S_+ = C_+ = 0$  and  $t \neq 0$ , we would also have  $w_0 \neq 0$ ,  $w_1 \neq 0$  and consequently  $S_{+;1,1} = S_{+;1,1;2,2} = 0$ . By an application of (I.7) to  $S_{+;1,1}$  and  $S_{+;1,1;2,2}$  this would lead to  $S_{+;1,1;2,2;3,3} = 0$  and so on, which is impossible since the subdeterminants of this type approach unity. The possibility that  $(\sin \pi \omega) C_+$  and  $(\sin \pi \omega) S_+$  could have a common root at  $\omega = m\pi$ ,  $m = 0, \pm 1, \pm 2, \dots$  can be excluded for, if there were such a common root, the row of  $(\sin \pi \omega) C_+$  which is labeled by  $|m|$  would become, for  $\omega \rightarrow \pm m$  ( $m \neq 0$ ),

$$0, 0, \frac{\pm t\pi}{2m}, 0, \frac{\pm t\pi}{2m}, 0, 0, \dots$$

where the zero in the center is the element of the main diagonal. The corresponding recurrence formula would then read

$$S_{+,1,1}; \dots; |m|-2, |m|-2 = \lambda S_{+,1,1}; \dots; |m|, |m|,$$

where  $\lambda \neq 0$ . The result is a contradiction as before.

The non-existence of common zeros of  $(\cos \pi \omega) C_-$  and  $(\cos \pi \omega) S_-$  can be proved in the same manner.

### III. A Majorant for Mathieu's Determinants

There are two methods of obtaining a majorant for the absolute value of a determinant of type (I.1) or (I.2). The first is to apply (I.5), which gives  $\prod (1 + |w_v|)$  as an upper bound for the determinant. The second method is to apply Hadamard's inequality which states that the modulus of the determinant of the elements  $a_{v,\mu}$  is at most equal to the product of all  $s_v$ , where

$$(1) \quad s_v = \left\{ \sum_{\mu} |a_{v,\mu}|^2 \right\}^{1/2} \leq \sum_{\mu} |a_{v,\mu}|.$$

Also, we may observe that for a determinant  $D$  of type (I.1) or (I.2),

$$(2) \quad \left| \prod_v (1 + |w_v|) - 1 \right| \geq |D - 1|$$

since the terms on the left-hand side in (2) majorize the moduli of the terms of  $D-1$  if  $D$  is expanded in a sum of type (I.4). Applying (I.5) to  $\Delta_0(\omega, t)$ , which is defined by (II.12), (II.14), we find

$$(3) \quad |\Delta_0(\omega, t) \sin^2 \pi \omega| \leq |\sin^2 \pi \omega| \prod_{n=-\infty}^{\infty} \left( 1 + \left| \frac{t^2}{(n^2 - \omega^2)(n+1)^2 - \omega^2} \right| \right) \\ \frac{\pi^4}{|\sin \pi \omega|^2} \prod_{n=-\infty}^{\infty} \left\{ \frac{|(n^2 - \omega^2)(n+1)^2 - \omega^2| + |t|^2}{n^2 (n+1)^2} \right\},$$

where  $n^* = n$  for  $n \neq 0$ ,  $0^* = 1$ , and  $(n+1)^* = n+1$  for  $n \neq -1$ ,  $0^* = 1$ . Now

$$(4) \quad | (n^2 - \omega^2) ((n+1)^2 - \omega^2) | + |t|^2 \leq (n^2 + |\omega^2| + |t^2/\omega^2|)((n+1)^2 + |\omega^2|),$$

and therefore we find from (3) :

$$(5) \quad |\Delta_0(\omega, t) \sin^2 \pi \omega| \leq \frac{\left\{ \sinh \pi \left[ |\omega^2| + |t^2/\omega^2| \right]^{1/2} \sinh \pi |\omega| \right\}^2}{|\sin \pi \omega|^2}.$$

Combining (5) and (2) we find that, for a fixed value of  $t$  and for  $\omega = i\lambda$ ,  $\lambda$  real,

$$(6) \quad \lim_{\lambda \rightarrow \infty} |\Delta_0(i\lambda, t)| = 1.$$

To apply Hadamard's inequality we observe first that the expansion of  $\sin^2 \pi \omega$  into an infinite product shows that the  $n^{\text{th}}$  row ( $n = 0, \pm 1, \pm 2, \dots$ ) of  $\Delta_0(\omega, t) \sin^2 \pi \omega$  can be written as follows:

For  $n \neq 0$ ,

$$\dots, 0, 0, 0, -t/n^2, 1 - \frac{\omega^2}{n^2}, -t/n^2, 0, 0, 0, \dots, \text{and for } n = 0,$$

$$\dots, 0, 0, 0, \pi^2 t, \pi^2 \omega^2, \pi^2 t, 0, 0, 0, \dots$$

Therefore we find from (2):

$$(7) \quad |\Delta_0(\omega, t) \sin^2 \pi \omega| \leq \pi^2 (|\omega|^2 + 2|t|) \left\{ \prod_{n=1}^{\infty} \left( 1 + \frac{|\omega^2| + 2|t|}{n^2} \right)^2 \right\} \\ = \sinh^2 \pi \left[ |\omega|^2 + 2|t| \right]^{\frac{1}{2}}.$$

Applying the same method to  $C_+$ ,  $S_+$ ,  $C_-$ ,  $S_-$  of Section II, we obtain results which may be summarized as follows:

Lemma 5. For all values of  $\omega$  and  $t$  we have the inequalities

$$(8) \quad |\sin \pi \omega| |C_+| \leq \frac{[|\omega|^2 + 2|t|]^{\frac{1}{2}}}{|\omega|} \sinh \left[ \pi (|\omega|^2 + 2|t|)^{\frac{1}{2}} \right],$$

$$(9) \quad \left| \frac{\sin \pi \omega}{\omega} S_+ \right| \leq \frac{\sinh \left[ \pi (|\omega|^2 + 2|t|)^{\frac{1}{2}} \right]}{[|\omega|^2 + 2|t|]^{\frac{1}{2}}},$$

$$(10) \quad |\cos \pi \omega| |C_-| \leq \cosh \left[ \pi (|\omega|^2 + 2|t|)^{\frac{1}{2}} \right],$$

$$(11) \quad |\cos \pi \omega| |S_-| \leq \cosh \left[ \pi (|\omega|^2 + 2|t|)^{\frac{1}{2}} \right].$$

The inequality (7) is an immediate consequence of (8) and (9). Lemma 5, together with the relation (6), implies a result found by Schaefer (theorem VII, p. 39 in [11]) about the order of growth of  $(\sin^2 \pi \omega) \Delta_0(\omega t)$ .

#### IV. Expressions in Terms of Infinite Determinants for the Values of the Solutions of Mathieu's Equation for

$$x = \frac{\pi}{2} \text{ and } x = \pi.$$

In this section the following result will be proved:

Theorem 3. Let  $y_1(x; \omega, t)$  and  $y_2(x; \omega, t)$  denote the even and odd solutions of Mathieu's equations (II.1) and assume with the initial values (1,0) and (0,1) for  $y, y'$  at  $x = 0$ . Let  $C_+$ ,  $S_+$ ,  $C_-$ ,  $S_-$  be the infinite determinants defined by (II.20) to (II.23). Then

$$(1) \quad y_1\left(\frac{\pi}{2}; \omega, t\right) = (\cos \pi \omega) C_-$$

$$(2) \quad y_1'\left(\frac{\pi}{2}; \omega, t\right) = -2\omega(\sin \pi \omega) C_+$$

$$(3) \quad y_2\left(\frac{\pi}{2}; \omega, t\right) = \frac{\sin \pi \omega}{2\omega} S_+$$

$$(4) \quad y_2'\left(\frac{\pi}{2}; \omega, t\right) = (\cos \pi \omega) S_-$$

These formulas may be supplemented by the elementary relations

$$(5) \quad 2y_1'(\frac{\pi}{2}; \omega, t) y_2(\frac{\pi}{2}; \omega, t) = y_1(\pi; \omega, t) - 1$$

$$(6) \quad 2y_1(\frac{\pi}{2}; \omega, t) y_2'(\frac{\pi}{2}; \omega, t) = y_1(\pi; \omega, t) + 1$$

$$(7) \quad y_1(\pi; \omega, t) = y_2'(\pi, \omega, t),$$

of which (5) and (6) have been found by Schaefke [10] and (7) is stated in McLachlan's book [5].

To prove (1) to (4) we must prove the following facts:

1. Necessary and sufficient conditions for Mathieu's equation (II.1) to have solutions of the following types:

even, with period  $2\pi$

even, with period  $\pi$

odd, with period  $\pi$

odd, with period  $2\pi$

are

$$(8) \quad \begin{aligned} y_1(\frac{\pi}{2}; \omega, t) &= 0 \\ y_1'(\frac{\pi}{2}; \omega, t) &= 0 \\ y_2(\frac{\pi}{2}; \omega, t) &= 0 \\ y_2'(\frac{\pi}{2}; \omega, t) &= 0 \end{aligned}$$

respectively.

Proof: Assume for instance that  $y(x) = y(x + 2\pi)$  and  $y(-x) = y(x)$ .

Then we derive from  $y = c_1 y_1(x) + c_2 y_2(x)$  (where  $c_1, c_2$  are constant values) that  $c_1 = y(0)$ ,  $c_2 = 0$ .

Therefore  $y = y_1(x)$  is the even solution with period  $2\pi$ . Because of the periodicity of the coefficients of Mathieu's equation,  $y(x + \pi)$  is also a solution if  $y(x)$  is one.

Therefore we find that

$$\begin{aligned} y_1(x + \pi) &= y_1(\pi) y_1(x) + y_1'(\pi) y_2(x) \\ y_2(x + \pi) &= y_2(\pi) y_1(x) + y_2'(\pi) y_2(x). \end{aligned}$$



The matrix

$$M = \begin{pmatrix} y_1(\pi) & y_1'(\pi) \\ y_2(\pi) & y_2'(\pi) \end{pmatrix}$$

has a determinant which is the Wronskian of the fundamental solutions  $y_1(x)$  and  $y_2(x)$  and is equal to unity.  $M^2$  must be a matrix in which the elements of the first row are 1 and 0 since  $y_1(x+2\pi) = y_1(x)$ . From these conditions we can derive the fact that

$$y_1(\pi) |y_1(\pi) + y_2'(\pi)| = 2, \quad y_1'(\pi) = 0, \quad \left| \begin{matrix} y_1(\pi) \\ y_1'(\pi) \end{matrix} \right|^2 = 1.$$

Therefore we have  $y_1(\pi) = -1$ ,  $y_2'(\pi) = -1$ . (We discard the other possibility,  $y_1(\pi) = y_2'(\pi) = 1$ , because it would mean that  $y_1(x+\pi) = y_1(x)$  and hence that  $y_1$  would be already of period  $\pi$ .) Therefore we find

$$y_1(x+\pi) = -y_1(x).$$

For  $x = -\pi/2$ , we find that  $y_1(-\pi/2) = y_1(\pi/2) = -y_1(\pi/2) = 0$ . On the other hand if  $y_1(\pi/2) = 0$ , we also have  $y_1(-\pi/2) = 0$ , and since there must exist a relation

$$y_1(x+\pi) = \gamma_1 y_1(x) + \gamma_2 y_2(x),$$

we find, putting  $x = 0$  and  $x = -\frac{\pi}{2}$ , that

$$\gamma_1 = y_1(\pi), \quad \gamma_2 = 0.$$

Therefore

$$y_1(0) = y_1(-\pi+\pi) = y_1(\pi) y_1(-\pi) = \{y_1(\pi)\}^2 = 1,$$

and therefore  $y_1(x+\pi) = -y(x)$  unless  $\gamma_1 = 1$ , in which case  $y_1(x)$  has the period  $\pi$ . But then

$$y_1'(x+\pi) = y_1'(x)$$

gives for  $x = -\frac{\pi}{2}$

$$y_1'(\pi/2) = y_1'(-\frac{\pi}{2}).$$

Since  $y_1'(x)$  is an odd function of  $x_1$  we would have  $y_1'(\pi/2) = 0$ , which is incompatible with  $y_1(\pi/2) = 0$ . Therefore,  $y_1(x+\pi) = -y_1(x)$  follows from  $y_1(\pi/2) = 0$ , and this completes the proof of our statement 1.

The next statement which we shall prove is

2. Let  $\lambda = 4\omega^2$  and consider the equations (8), for a fixed real value of  $t$ , as equations for  $\lambda$ . Then all the roots of these equations are simple ones.

Proof: We use the fact that for  $y_1(\pi/2) = 0$ ,

$$(9) \quad \frac{\partial}{\partial \lambda} y_1\left(\frac{\pi}{2}\right) = - \frac{1}{y_1'(\pi/2)} \int_0^{\pi/2} \{y_1(\xi)\}^2 d\xi.$$

Equation (9) and similar formulas for the other functions in (8) can easily be derived from Mathieu's equation. Now if  $t$  is real,  $\{y_1(\xi)\}^2$  is non-negative, and this proves statement 2.

Finally, we prove the following statement about the left-hand sides in (8):

3. Let  $x_0$  be any fixed (real or complex) value of  $x$  and let  $y(x; \omega, t)$  be any solution of Mathieu's equation (II.1). Then there exist numbers  $A$  and  $B$  independent of  $\omega$  such that

$$(10) \quad |y(x_0; \omega, t)| \leq A e^{B|\omega|}.$$

The proof is part of the well-known method of solving (II.1) by iteration. Choosing for  $\eta_0(x)$  a solution of  $y'' + 4\omega^2 y = 0$  which satisfies the correct initial conditions and defining  $y_n(x)$  for  $n = 1, 2, 3, \dots$  as that solution of

$$\eta_n'' + 4\omega^2 \eta_n = -8t \cos 2x \eta_{n-1}$$

which satisfies the correct initial conditions, we can easily see that

$$y = \lim_{n \rightarrow \infty} \eta_n \text{ satisfies (10).}$$

The corresponding facts concerning  $(\cos n\omega) C_-$  etc are:

1a. A necessary and sufficient condition for Mathieu's equation to have an even solution of period  $2\pi$  (but not of period  $\pi$ ) is

$$(10a) \quad (\cos n\omega) C_- = 0 .$$

2a. For any fixed real value of  $t$ , the roots of (10a) are simple ones, if  $\omega^2$  is introduced as a new variable.

$$3a. \quad (\cos n\omega) C_- \text{ satisfies (III.10).}$$

Statement 1a. has been proved elsewhere; see for instance Whittaker and Watson [14]. Statement 3a. was proved in Section III. Statement 2a. can be proved as follows:

Using (II.15), (II.25) and (6) we find:

$$(11) \quad y_1(\pi; \omega, t) + 1 = 2 - 2 \Delta_0(\omega, t) \sin^2 n\omega \\ = 2 \cos^2 n\omega S_- C_- = 2 y_1(\frac{\pi}{2}; \omega, t) y_2'(\frac{\pi}{2}; \omega, t) .$$

Now  $y_1(\pi/2)$  vanishes if and only if  $(\cos n\omega) C_-$  vanishes, and  $y_2'(\pi/2)$  vanishes if and only if  $(\cos n\omega) S_-$  vanishes, since the vanishing of any of these quantities is a necessary and sufficient condition for the existence of a solution of Mathieu's equation with one of the properties described before eq. (8). Now  $y_1(\pi/2; \omega, t)$  and  $y_2'(\pi/2; \omega, t)$  have simple zeros (with respect to  $\omega^2$ ) for any given real value of  $t$ . Therefore the quotients

$$(12) \quad \frac{(\cos n\omega) C_-}{y_1(\pi/2; \omega, t)} , \quad \frac{(\cos n\omega) S_-}{y_2'(\pi/2; \omega, t)}$$

are entire functions of  $\omega^2$ . Since their product is unity, neither of them can have any zeros. Therefore, the multiplicity of the zeros of the numerators cannot be higher than the multiplicity of the zeros of the denominators. This proves statement 2a.

To prove equations (1) to (4) of theorem 3, we can apply a theorem in the theory of entire (or meromorphic) functions the proof of which is found for instance in Nevanlinna [7] (p.205-213) or Titchmarsh [13]. This theorem shows that from statements 3 and 3a the following representations for  $y_1(\pi/2; \omega, t)$  and  $(\cos \pi \omega) C_-$  can be derived:

$$(13) \quad y_1(\pi/2; \omega, t) = \omega^{2\alpha} a(t) \prod_{\nu=1}^{\infty} \left(1 - \frac{\omega^2}{\alpha_{\nu}^2}\right)$$

$$(14) \quad (\cos \pi \omega) C_- = \omega^{2\alpha'} a'(t) \prod_{\nu=1}^{\infty} \left(1 - \frac{\omega^2}{\alpha_{\nu}'^2}\right),$$

where  $\alpha$  is an integer, the  $\alpha_{\nu}$  are the zeros of the left-hand sides in (13) and (14), and where  $\omega^2$  is considered as the independent variable. The functions  $a(t)$  and  $a'(t)$  are independent of  $\omega$  and will be discussed presently. For any given real  $t$ ,  $\alpha$  is either one or zero, depending on whether  $\omega = 0$  is or is not a zero of the left-hand sides in (13), (14).

To show that  $a(t) = a'(t)$ , we may let  $\omega \rightarrow i\infty$ . In this case we have from Section III:

$$(15) \quad \lim_{\omega \rightarrow i\infty} C_- = 1,$$

and from the argument used in deriving statement 3 we can show that

$$(16) \quad \lim_{\omega \rightarrow i\infty} e^{i\pi\omega} y_1(\pi/2, \omega, t) = 1/2.$$

Therefore, the quotients in (12) tend to unity if  $\omega \rightarrow i\infty$ . This completes the proof of equation (1) for real values of  $t$ , and for complex values of  $t$  we obtain the same result by analytic continuation with respect to  $t$ . The relation (2) to (4) of theorem 3 can be proved in the same manner.

We can use Theorem 1 to compute the first terms of the expansions of  $C_+$ ,  $C_-$ ,  $S_+$ ,  $S_-$  in a series of powers of  $t$ . If we define  $\eta(x)$  by

$$(17) \quad \eta(x) = y_1(x) + 2i\omega y_2(x),$$

we find that

$$(18) \quad \eta(x) = \eta_0(x) + t \eta_1(x) + t^2 \eta_2(x) + \dots,$$

where

$$(19) \quad \eta_0(x) = e^{2i\omega x}$$

and

$$(20) \quad \eta_n(x) = -\frac{4t}{\omega} \int_0^x \sin 2\omega(x-\xi) \cos 2\xi \eta_{n-1}(\xi) d\xi.$$

The explicit formulas become rather complicated for  $n > 2$  and for arbitrary values of  $x$ , but they become simpler if  $x$  is a multiple of  $\pi/2$ . The results derived from (1) to (7) and (17) to (19) are:

$$(21) \quad C_- = 1 + \frac{4t}{4\omega^2 - 1} + \frac{t^2}{\omega(4\omega^2 - 1)} \left( \frac{8\omega}{4\omega^2 - 1} + \pi \tan \pi\omega \right) + \dots$$

$$(22) \quad S_+ = 1 + \frac{t^2}{\omega^2} \left( \frac{1}{\omega^2 - 1} - \frac{\pi\omega}{4\omega^2 - 1} \operatorname{ctg} \pi\omega \right) + \dots$$

$$(23) \quad C_+ = 1 - \frac{t^2}{\omega} \left( \frac{1}{\omega(\omega^2 - 1)} + \frac{\pi}{4\omega^2 - 1} \operatorname{ctg} \pi\omega \right) + \dots$$

$$(24) \quad S_- = 1 - \frac{4t}{4\omega^2 - 1} + \frac{t^2}{4\omega^2 - 1} \left( \frac{8}{4\omega^2 - 1} + \frac{\pi}{\omega} \tan \pi\omega \right) + \dots$$

The series converge for all values of  $t$ . It can be shown that the coefficient of  $t^n$  in the expansion of any one of the expressions (1) to (4) is of the type

$$R_1(\omega) \cos \omega\pi + R_2(\omega) \sin \omega\pi,$$

where  $R_1$  and  $R_2$  are rational functions of  $\omega$  which will have no poles except for  $\omega = 0, \pm 1, \dots, \pm (n-1)$  and  $\omega = \pm \frac{1}{2}, \pm \frac{3}{2}, \dots, \pm (n - \frac{1}{2})$ .

Also, for  $|\omega| \rightarrow \infty$ ,

$$\lim_{\omega \rightarrow \infty} \omega^k R(\omega)$$

exists, where  $R$  denotes either  $R_1$  or  $R_2$  and where  $k = n + 1$  for the expression in (3),  $k = n$  for the expressions in (1) and (4), and  $k = n - 1$  for the expression in (2).

# V. Fourier Transforms with Respect to the Parameter $\omega$ .

In this section the notations of the previous sections will be used.  
We may summarize the results as follows:

Theorem 4. Let  $y(x; \omega, t)$  be a solution of Mathieu's equation with the initial values

$$(1) \quad y(0; \omega, t) = a, \quad y'(0; \omega, t) = b.$$

Then we have for real values of  $x$  and  $\omega$ :

$$(2) \quad y(x; \omega, t) = a \cos 2\omega x + \int_{-x}^{+x} e^{2i\omega\varphi} H(x; \varphi, t) d\varphi,$$

where for all  $t$ ,  $H(x; \varphi, t)$  can be expanded in a series of powers of  $t$ . The first terms of the expansion are

$$(3) \quad H(x; \varphi, t) = \frac{1}{2} + t[-2a \sin x \cos \varphi + 2b \cos x (\cos x - \cos \varphi)] \\ + t^2 [\dots].$$

In particular, if  $a = 0$ ,  $b = 1$ , we find that

$$(4) \quad y_2(x; \omega, t) = \int_{-x}^x e^{2i\omega\varphi} G(x, \varphi, t) d\varphi,$$

where  $G$  can be expanded in a power series in  $t$  which is everywhere convergent. As a function of the real variables  $\varphi$  and  $x$ ,  $G$  satisfies the partial differential equation

$$(5) \quad \frac{\partial^2 G}{\partial x^2} - \frac{\partial^2 G}{\partial \varphi^2} + 8t \cos 2x G = 0.$$

The initial conditions for  $G$  and  $G_\varphi = \frac{\partial G}{\partial \varphi}$  are:

$$(6) \quad G(x; \pm x, t) = \frac{1}{2}, \quad G_\varphi(x; \pm x, t) = \pm t \sin x \cos x.$$

The proof of Theorem 4 can be derived from Theorem X, p.13 in the book by Paley and Wiener [8]. According to this theorem, the following two classes of functions are identical:

(I) The class of all entire functions  $F(z)$  satisfying

$$(7) \quad |F(z)| = o(e^{A|z|});$$

(II) the class of all entire functions of the form

$$(8) \quad F(z) = \int_{-A}^{+A} f(u) e^{iuz} du,$$

where  $f(u)$  belongs to  $L_2$  over  $(-A, A)$ .

It may suffice to prove (4), (5) and (6). Putting

$$(9) \quad u_0(x, \omega) = \frac{\sin 2\omega x}{2\omega}$$

and

$$(10) \quad u_n(x, \omega) = -\frac{1}{\omega} \int_0^x \sin 2\omega(x-\xi) \cos 2\xi u_{n-1}(\xi) d\xi,$$

we find

$$(11) \quad y_2(x, \omega, t) = \sum_{n=0}^{\infty} u_n t^n,$$

where the series on the right-hand side converges for all values of  $t$ . We derive from (10) that for  $\omega \rightarrow \pm\infty$ ,

$$(12) \quad |u_n(x, \omega)| = O(\omega^{-n-1}).$$

Therefore

$$(13) \quad g_n(x, \vartheta) = \frac{1}{\pi} \int_{-\infty}^{\infty} e^{-2i\omega\vartheta} u_n(x, \omega) d\omega$$

exists and is  $(n-1)$  times differentiable with respect to  $\vartheta$  with a continuous  $(n-1)$ -st derivative. Also, we find from (9) and (10) by induction that, as a function of the complex variable  $\omega$ ,

$$(14) \quad |u_n(x, \omega)| = o(e^{2|x\omega|}).$$

Therefore, Paley and Wiener's theorem proves that  $g_n(x, \vartheta)$  vanishes for real  $x$ ,  $\vartheta$  if  $|x| > |\vartheta|$ , and then we find (13) by Fourier's inversion formula

$$(15) \quad u_n(x, \omega) = \int_{-x}^x e^{2i\omega\vartheta} g_n(x, \vartheta) d\vartheta.$$

From the differentiability of  $g_n(x, \vartheta)$  with respect to  $\vartheta$  it also follows that for  $n \geq 2$

$$(16) \quad \frac{\partial g_n}{\partial \vartheta}, \quad \frac{\partial^2 g_n}{\partial \vartheta^2}$$

vanish for  $\vartheta = \pm x$ . By substituting the expressions in (15) for  $u_n$  and  $u_{n-1}$  into equation (10) we find after an application of Fourier's inversion formula:

$$(17) \quad g_n(x, \vartheta) = -\frac{4}{\pi} \int_{-\infty}^{\infty} e^{-2i\omega\vartheta} d\omega \int_0^x \frac{\sin 2\omega(x-\xi)}{\omega} \cos 2\xi d\xi \int_{-\xi}^{\xi} e^{2i\omega\psi} g_{n-1}(\xi, \psi) d\psi.$$

Exchanging the order of integrations and carrying out the integration with respect to  $\omega$  we obtain the following result: Let

$$(18) \quad L(x, \xi, \vartheta) = \int_{-\infty}^{+\infty} e^{2i\omega(\psi - \vartheta)} \sin 2\omega(x - \xi) \frac{d\omega}{\omega};$$

then

$$(19) \quad g_n(x, \vartheta) = -\frac{4}{\pi} \int_0^x d\xi \int_{\xi}^{\xi} d\psi L(x, \xi, \vartheta, \psi) g_{n-1}(\xi, \psi) \cos 2\xi.$$

If the integrals from  $-\infty$  to  $+\infty$  in (17) and (19) are defined as

$$\lim_{A \rightarrow \infty} \int_{-A}^A,$$

the only possible values for  $L$  are  $0, \pm \frac{1}{2}\pi, \pm n$ . Since  $g_0 = \frac{1}{2}$ , it follows by induction from (19) that for  $-x \leq \vartheta \leq x$

$$|g_n(x, \vartheta)| \leq 2^{2n-1} |x|^{2n} / n!$$

Therefore,

$$G(x, \vartheta, t) = \sum_{n=0}^{\infty} g_n(x, \vartheta) t^n$$

exists for all values of  $t$ . That  $G$  satisfies (5), subject to the initial conditions (6), follows from integration by parts of



$$\int_{-x}^x e^{2i\omega\vartheta} \left\{ \frac{\partial^2 G}{\partial x^2} - \frac{\partial^2 G}{\partial \vartheta^2} + 8t \cos 2xG \right\} d\vartheta$$

and from equation (10) which implies that

$$\frac{d^2 u_n}{dx^2} + 4\omega^2 u_n = -8t (\cos 2x) u_{n-1}.$$

## VI. Generalizations.

Most of the results of the previous sections can be generalized very easily. Let

$$(1) \quad y'' + [4\omega^2 + 8f(x)] y = 0$$

be a differential equation of Hill's type. In particular, we shall assume that

$$(2) \quad f(x) = \sum_{n=1}^{\infty} t_n \cos 2nx$$

is an even function of period  $\pi$  which we shall assume to be analytic everywhere. Then we can define the analogues of the infinite determinants  $\Delta_0(\omega, t)$ ,  $C_+$ ,  $S_+$ ,  $C_-$ ,  $S_-$  and we can prove all the inequalities in Section III if we replace  $t$  by

$\sum |t_n|$ . If we define the standard solutions  $y_1$  and  $y_2$  by the same initial conditions as before, we find exactly the same conditions under which (1) has a periodic even or odd solution of period  $\pi$  or  $2\pi$ , and we can prove (IV.5), (IV.6) and (IV.7). We can also prove the results of section V after an appropriate modification of (V.5) and (V.6).

But a difficulty arises if we wish to generalize the equations (1) to (4) of Section IV. To do this we would have to prove that the right-hand sides in (IV.1) to (IV.4), or rather their generalizations in the present case, have simple zeros with respect to  $\omega$  if the  $t_n$  are real. We would need either the analogues of the product formulas (II.24) and (II.25) for the corresponding infinite determinants, or a substitute for them. So far this difficulty has not been overcome.

# VII. Application to the Construction of Transparent Media

Let  $f(x)$  be a continuous function of  $x$  such that

$$(1) \quad f(x) = k^2$$

if  $x < 0$  or  $x > \ell$ , and

$$(2) \quad f(x) = \sum_{m=0}^{\infty} c_m \cos 2mx$$

for  $0 \leq x \leq \ell$ , where  $\ell = n\pi$ ,  $n = 1, 2, 3, \dots$ . We may consider  $\{f(x)\}^{\frac{1}{2}}$  as the index of refraction of a medium which is homogeneous except for a layer of thickness  $\ell$ . A wave traveling in this medium will be defined by a function  $y(x)$  which satisfies

$$(3) \quad y'' + f(x)y = 0$$

and is continuous and has a continuous first derivative.

We shall call the medium completely transparent if for any real value of  $k$  there exists a solution  $y(x)$  as defined above which satisfies

$$(4) \quad y(x) = e^{ikx} \text{ for } x < 0, \quad y(x) = e^{ik(x+\alpha)} \text{ for } x > \ell,$$

where  $\alpha$  is real\*.

Let  $y_1(x)$  and  $y_2(x)$  be the standard solutions of (3) in  $0 \leq x \leq \ell$ , which are defined by  $y_1(0) = y_2'(0) = 1$ ,  $y_2(0) = y_1'(0) = 0$ .

Then, for  $0 \leq x \leq \ell$

$$(5) \quad y(x) = y_1(x) +iky_2(x)$$

because  $y(x)$ ,  $y'(x)$  are continuous for  $x = 0$ . For  $x = \ell$  we find from (4) :

$$(6) \quad |y(\ell)| = 1, \quad y'(\ell) =iky(\ell),$$

and therefore

$$(7) \quad y_1^2(\ell) + k^2 y_2^2(\ell) = 1, \quad y_1'(\ell) =iky_2(\ell), \quad y_2'(\ell) = y_1(\ell).$$

---

\* Dr. J. Shmoys gave the following physical interpretation to this definition: If the layer is submerged in a medium of the constant index of refraction  $k^2$ , a plane wave passes through the layer without reflection, independent of the value of  $k^2$ .

If (7) is true for all  $k_1$  then

$$(7') \quad y_1(\ell) = \pm 1, \quad y_2(\ell) = 0, \quad y_1'(\ell) = 0, \quad y_2'(\ell) = \pm 1.$$

This shows that the following is a necessary and sufficient condition for a transparent layer: The differential equation (3), in which  $f(x)$  is now given by (2) for all values of  $x$ , must have two linearly independent solutions having periods of either  $\ell$  or  $2\ell$ .

The remarks in Section II show that Mathieu's equation can indeed be used for the construction of transparent layers and that this is also true in general for any equation of Hill's type (3) if we choose  $\ell = 3\pi, 4\pi, 5\pi, \dots$ . We merely have to make sure that the characteristic exponent  $\alpha$  of Section II is a rational number between 0 and  $\frac{1}{2}$ . This has been pointed out already by Kramers [4]. If we take  $k^2 = f(0) = f(\ell)$ , we obtain an index of refraction which is continuous and has a continuous first derivative everywhere. But in the cases obtained from Mathieu's equation, the inhomogeneous part of the layer consists of at least three equal sublayers. Cases where  $\ell = \pi$ , that is where the period of  $f(x)$  itself is also a period of all solutions of (3), have been found by Meissner [6], who used a discontinuous piecewise constant  $f(x)$ , and by Klotter and Kotowski [3], whose method consists in a numerical analysis of the regions of stability for the solutions of

$$(8) \quad y'' + (\lambda + \gamma_1 \cos x + \gamma_2 \cos 2x) y = 0.$$

In [3] two periodic solutions of period  $\pi$  are then found for  $\gamma_1 = 1, \gamma_2 = 1/2$  and  $\lambda \approx 1.17$ . Finally, Bouwkamp [1] has shown that the case where  $f(x)$  represents a periodically repeated triangle can be discussed completely.

If one wishes to interpret  $\{f(x)\}^{1/2}$  as the index of refraction of a transparent layer, one may require an  $f(x)$  which is positive everywhere. It is easily verified that the minima of

$$(9) \quad f(x) = \lambda + \gamma_1 \cos x + \gamma_2 \cos 2x$$

are at the points at which either  $\sin x = 0$  or  $\cos x = -\gamma_1/(4\gamma_2)$ . For the values of  $\gamma_1, \gamma_2, \lambda$  used in [3], this gives, at the minimum, i.e.,  $x = 5/(6n)$ ,

$$(10) \quad f\left(\frac{5}{6}\pi\right) = \lambda - \frac{1}{2}\gamma_1 - \frac{1}{2}\gamma_2 > 0$$

and at  $x = \pi$

$$(11) \quad f(\pi) = \lambda - \gamma_1 > 0.$$

Therefore, the result obtained in [3] provides such an example.

A last remark to be made in connection with transparent layers is the following one: Let

$$(12) \quad k^2 = f(0) = f(\pi) = f(\ell)$$

and consider the phase  $\varphi(x)$  of the incoming wave  $\exp(ikx)$  for  $(x < 0)$  in the layer. We can define  $\varphi(x)$  by

$$(13) \quad \varphi(x) = k \int_0^x \frac{d\xi}{y_1^2(\xi) + k^2 y_2^2(\xi)},$$

since it can be shown that

$$(14) \quad y_1(x) + ik y_2(x) = \left\{ y_1^2(x) + y_2^2(x) \right\}^{\frac{1}{2}} \exp(i\varphi(x)).$$

(This is an elementary consequence of the fact that  $y_1$  and  $y_2$  satisfy a homogeneous linear differential equation of second order which does not have a term involving  $y'$ .) The increase in phase of the wave at the end of the layer will be

$$(15) \quad \varphi(\pi) - \varphi(0) = 2n\pi, \quad (n = 1, 2, 3, \dots)$$

since the left-hand side in (14) must be unity for  $x = \pi$  according to (7'). It is easily seen that the integer  $n$  does not depend on  $k$ , because the indefinite integral on the right-hand side in (13) can be written as

$$\tan^{-1} \left( \frac{y_1(x)}{ky_2(x)} \right).$$

Therefore,  $\varphi(\pi)$  depends only on the number of zeros of  $y_2(x)$  in the interval  $0 \leq x \leq \pi$ . Without the layer, the phase of the incoming wave at  $x = \pi$  would have been  $k\pi$ . If it would be possible to choose  $k = \{f(0)\}^{1/2}$  in such a way that  $k = 2n$ , where  $n$  is the same as in (15), we would have a layer which would not even cause a loss of phase. So far a construction of such a layer has not been carried out, but there does not appear to be any reason why it could not

exist. Of course, the trivial case where  $f(x) = k^2$  should not be considered.

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FEB 5 '69	
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<del>MAY 20 1974</del>	AUG 20 1987
FEB - 7 1979	MAY 29 1986
FEB 27 1978	SEP 15 1998
MAR 13 1978	
MAR 30 1978	
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